

No. 24: Repo/Reverse Repo Auctions under Liquidity Adjustment Facility

(Amount in ` Billion)

Date	Repo/ Reverse Repo Period (Day(s))	REPO (INJECTION)					REVERSE REPO (ABSORPTION)					Net Injection (+/ Absorption(-) of liquidity [(5) - (10)]	MSF	Outstanding Amount
		Bids Received		Bids Accepted		Cut-off Rate(%)	Bids Received		Bids Accepted		Cut-off Rate(%)			
		Number	Amount	Number	Amount		Number	Amount	Number	Amount				
		1	2	3	4	5	6	7	8	9	10			
Feb. 1, 2012	1	51	1,271.40	51	1,271.40	8.50	1	0.30	1	0.30	7.50	1,271.10	-	-1,271.10
Feb. 2, 2012	1	52	1,203.00	52	1,203.00	8.50	1	0.10	1	0.10	7.50	1,202.90	-	-1,202.90
Feb. 3, 2012	3	40	1,128.30	40	1,128.30	8.50	1	20.00	1	20.00	7.50	1,108.30	-	-1,108.30
Feb. 6, 2012	1	39	987.60	39	987.60	8.50	-	-	-	-	-	987.60	-	-987.60
Feb. 7, 2012	1	39	911.30	39	911.30	8.50	1	0.05	1	0.05	7.50	911.25	-	-911.25
Feb. 8, 2012	1	43	1,049.25	43	1,049.25	8.50	-	-	-	-	-	1,049.25	-	-1,049.25
Feb. 9, 2012	1	46	1,314.00	46	1,314.00	8.50	1	1.00	1	1.00	7.50	1,313.00	-	-1,313.00
Feb. 10, 2012	3	45	867.05	45	867.05	8.50	3	2.40	3	2.40	7.50	864.65	-	-
Feb. 10, 2012 \$	3	25	441.45	25	441.45	8.50	-	-	-	-	-	441.45	-	-1,306.10
Feb. 13, 2012	1	63	1,660.80	63	1,660.80	8.50	-	-	-	-	-	1,660.80	-	-1,660.80
Feb. 14, 2012	1	66	1,701.55	66	1,701.55	8.50	-	-	-	-	-	1,701.55	-	-1,701.55
Feb. 15, 2012	2	68	1,684.35	68	1,684.35	8.50	-	-	-	-	-	1,684.35	-	-1,684.35
Feb. 17, 2012	4	67	1,655.10	67	1,655.10	8.50	2	15.75	2	15.75	7.50	1,639.35	-	-1,639.35
Feb. 21, 2012	1	53	1,304.05	53	1,304.05	8.50	1	1.00	1	1.00	7.50	1,303.05	-	-1,303.05
Feb. 22, 2012	1	57	1,409.50	57	1,409.50	8.50	5	46.55	5	46.55	7.50	1,362.95	-	-1,362.95
Feb. 23, 2012	1	54	1,471.35	54	1,471.35	8.50	6	91.50	6	91.50	7.50	1,379.85	-	-1,379.85
Feb. 24, 2012	3	45	962.80	45	962.80	8.50	4	7.00	4	7.00	7.50	955.80	-	-
Feb. 24, 2012 \$	3	30	388.90	30	388.90	8.50	-	-	-	-	-	388.90	-	-1,344.70
Feb. 27, 2012	1	66	1,794.00	66	1,794.00	8.50	-	-	-	-	-	1,794.00	-	-1,794.00
Feb. 28, 2012	1	70	1,806.45	70	1,806.45	8.50	-	-	-	-	-	1,806.45	7.50	-1,813.95
Feb. 29, 2012	1	66	1,797.20	66	1,797.20	8.50	1	0.10	1	0.10	7.50	1,797.10	0.75	-1,797.85

MSF: Marginal Standing Facility.

'-' No bid was received in the auction.

\$: Addition Repo under LAF on Reporting Fridays.